

ONE BIT SENSING, DISCREPANCY, AND STOLARSKY PRINCIPLE.

DMITRIY BILYK AND MICHAEL T. LACEY

ABSTRACT. A sign-linear one bit map from the d -dimensional sphere \mathbb{S}^d to the n -dimensional Hamming cube $H^n = \{-1, +1\}^n$ is given by

$$x \mapsto \{\text{sign}(x \cdot z_j) : 1 \leq j \leq n\}$$

where $\{z_j\} \subset \mathbb{S}^d$. For $0 < \delta < 1$, we estimate $N(d, \delta)$, the smallest integer n so that there is a sign-linear map which has the δ -restricted isometric property, where we impose normalized geodesic distance on \mathbb{S}^d , and Hamming metric on H^n . Up to a polylogarithmic factor, $N(d, \delta) \approx \delta^{-2+\frac{2}{d+1}}$, which has a dimensional correction in the power of δ . This is a question that arises from the one bit sensing literature, and the method of proof follows from geometric discrepancy theory. We also obtain an analogue of the Stolarsky invariance principle for this situation, which implies that minimizing the L^2 average of the embedding error is equivalent to minimizing the discrete energy $\sum_{i,j} \left(\frac{1}{2} - d(z_i, z_j)\right)^2$, where d is the normalized geodesic distance.

1. INTRODUCTION

Let $d \geq 2$ and let $\mathbb{S}^d \subset \mathbb{R}^{d+1}$ denote the d -dimensional unit sphere. We approximate, above and below, the minimal number of hyperplanes required to guarantee that for any two points $x, y \in \mathbb{S}^d$ the proportion of hyperplanes that separates these points approximates the distance between the points up to a given threshold. These questions have connections to different topics such as one-bit sensing, a non-linear variant of compressive sensing, and geometric functional analysis (almost isometric embeddings). Proof techniques are taken from geometric discrepancy theory.

On the sphere \mathbb{S}^d denote by $d(x, y)$ the *geodesic* distance between x and y on the sphere normalized so that the distance between antipodal points is 1, thus

$$d(x, y) = \frac{\cos^{-1}(x \cdot y)}{\pi}.$$

The n -dimensional Hamming cube $H^n = \{-1, +1\}^n$ has the Hamming metric

$$d_H(s, t) = \frac{1}{2n} \sum_{j=1}^n |s_j - t_j| = \frac{1}{n} \cdot \#\{1 \leq j \leq n : s_j \neq t_j\},$$

where $s = (s_1, \dots, s_n) \in H^n$, and similarly for t , i.e. $d_H(s, t)$ measures the proportion of the coordinates in which s and t differ. We consider *sign-linear* maps from \mathbb{S}^d to H^n given by

$$\varphi_Z(x) = \{\text{sgn}(z_j \cdot x) : 1 \leq j \leq n\}$$

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where $Z = \{z_1, z_2, \dots, z_n\} \subset \mathbb{S}^d$. Note that, with abuse of notation, $\varphi_Z(x) = \text{sgn}(Ax)$, where the rows of A consist of the vectors z_1, \dots, z_n .

Each coordinate of the map φ_Z divides \mathbb{S}^d into two hemispheres, and the Hamming distance

$$d_H(\varphi_Z(x), \varphi_Z(y))$$

is the proportion of hyperplanes z_j^\perp that *separate* the points x and y . It is easy to see that, if one chooses a hyperplane z^\perp uniformly at random, then

$$(1.1) \quad \mathbb{P}\{\text{sgn}(x \cdot z) \neq \text{sgn}(y \cdot z)\} = d(x, y).$$

This is the founding instance of the Crofton formula from integral geometry [35, p. 36-40]. Hence for a large number of random (or carefully chosen deterministic) hyperplanes, the Hamming distance $d_H(x, y)$ should be close to the geodesic distance $d(x, y)$.

The closeness is quantified by the following definition of the *restricted isometric property (RIP)*, a basic concept in compressed sensing literature.

Definition 1.2. Let $0 < \delta < 1$. We say that $\varphi : \mathbb{S}^d \mapsto H^n$ satisfies δ -RIP if

$$(1.3) \quad \sup_{x, y \in \mathbb{S}^d} |d_H(\varphi(x), \varphi(y)) - d(x, y)| < \delta.$$

The integer $N(d, \delta)$ is the minimal integer n such that there exists an n -point set $Z \subset \mathbb{S}^d$, such that φ_Z is a δ -RIP map.

In the sign-linear case $\varphi = \varphi_Z$, we set

$$(1.4) \quad \Delta_Z(x, y) = d_H(\varphi_Z(x), \varphi_Z(y)) - d(x, y).$$

Building intuition, we can set $N_{\text{rdm}}(d, \delta)$ to be the smallest integer N so that drawing Z uniformly at random, the sign-linear map φ_Z is a δ -RIP map, with chance at least $1/2$. In a companion paper [10], we will show that

$$(1.5) \quad N_{\text{rdm}}(d, \delta) \lesssim d\delta^{-2}.$$

This is the best known bound for the *linear* embedding of the sphere, and the power of δ^{-2} is sharp in the random case, as follows from the Central Limit Theorem.

In this paper we show that in general there is a dimensional correction to the power of δ . This is our first main result.

Theorem 1.6. For all $d \in \mathbb{N}$ and $0 < \delta < 1$, there holds,

$$(1.7) \quad N(d, \delta) \approx_{\log} \delta^{-2 + \frac{2}{d+1}}.$$

where the equality holds up to a dimensional constant and a polylogarithmic factor in δ .

The upper bound in (1.7) is achieved by exhibiting a Z of small cardinality, for which φ_Z satisfies δ -RIP. *Jittered sampling*, a cross between purely random and deterministic constructions, provides the example. Loosely speaking, first one divides the sphere \mathbb{S}^d into n roughly equal pieces, and then chooses a random point in each of them, see §2 for details. The lower bound is the universal statement that every Z of sufficiently small cardinality does not yield a δ -RIP map. It is a deep fact from geometric discrepancy theory.

Most of the prior work concerns randomly selected Z . Jacques and coauthors [24, Thm 2] proved (1.5), with an additional logarithmic term in δ . In fact, they also considered the sparse vectors in \mathbb{S}^d . Plan and Vershynin [32] studied this question, looking for RIP's for

general subsets $K \subset \mathbb{S}^d$ into the Hamming cube, of which the sparse vectors are a prime example. They proved [32, Thm 1.2] that $N_{\text{rdm}}(d, \delta) \lesssim d\delta^{-6}$, and conjectured (1.5), at least in the random case. Neither paper anticipates the dimensional correction in δ above.

Since in applications the dimension d is often quite large, we considered a non-asymptotic version of the upper bound in (1.7) and computed an effective value of the constant C_d , proving that it grows roughly as $d^{5/2}$ (see Theorem 1.20 for a more precise statement):

$$N(d, \delta) \leq \max \left\{ C d^{5/2} \delta^{-2+\frac{2}{d+1}} \left(1 + \log d + \log \frac{1}{\delta} \right)^{\frac{d}{d+1}}, \quad 100d \right\},$$

where $C > 0$ is an absolute constant.

Our second main result goes in a somewhat different direction, we also show in Theorem 1.21 that the L^2 norm of $\Delta_Z(x, y)$ given in (1.4) satisfies an analog of the Stolarsky principle [35], which implies that minimizing the L^2 average of $\Delta_Z(x, y)$ is equivalent to minimizing the discrete energy of the form $\frac{1}{n^2} \sum_{i,j} \left(\frac{1}{2} - d(z_i, z_j) \right)^2$. This suggests interesting connections to such objects as spherical codes, equiangular lines, and frames. See Theorem 1.21 and §3 for details.

One-Bit Sensing. The RIP property was formulated by Candes–Tao [16], and is a basic concept in the compressive sensing [21, Chap. 6]. It can be formulated as a property between two metric spaces, and so has many interesting variants.

One-bit sensing was initiated by Boufounos–Baraniuk [12]. The motivation for the one bit measurements $\text{sgn}(x \cdot y)$ are that (a) they form a canonical non-linearity on the measurement, as well as a canonical quantization of data, (b) there are striking technological advances which employ non-linear observations, and (c) it is therefore of interest to develop a comprehensive theory of non-linear signal processing.

The subsequent theory has been developed by [23, 24, 30, 32]. For upper bounds, random selection of points on a sphere is generally used. Note that [23, Thm 1] does contain a lower bound on the rate of recovery of a one-bit decoder. Plan–Vershynin [32] established results on one-bit RIP maps for arbitrary subsets of the unit sphere, and proposed some ambitious conjectures about bounds for these maps. In a companion paper [10] we will investigate some of these properties in the case of randomly selected hyperplanes. The results about one-bit sensing have been used in other interesting contexts, see the papers cited above as well as [4, 31].

Lower bounds, like the ones proved in Theorem 1.6, indicate the limits of what can be accomplished in compressive sensing. See for instance Larsen–Nelson [22] who prove a *lower bound* for dimension reduction in the Johnson–Lindenstrauss Lemma. This lemma is a foundational result in dimension reduction. In short, it states that for $X \subset \mathbb{S}^d \subset \mathbb{R}^{d+1}$ of cardinality k , there is a linear map $A : \mathbb{R}^{d+1} \mapsto \mathbb{R}^n$, which, restricted to X , satisfies δ -RIP, provided $n \gtrsim \delta^{-2} \log k$. This has many proofs, see for instance [34]. The connection of this lemma to compressed sensing is well known, see e.g. [3].

In our companion paper [10], we will show that the *one-bit* variant of the Johnson–Lindenstrauss bound holds, with the same bound $n \gtrsim \delta^{-2} \log k$. It would be interesting to know if this bound is also sharp. The clever techniques of [22] are essentially linear in

nature, so that a new technique is needed. Progress on this question could have consequences on lower bounds for *non-linear* Johnson–Lindenstrauss RIPs.

Dvoretzky’s Theorem. The results of this paper are also related to Dvoretzky’s Theorem [19], which states that for all $\epsilon > 0$ and all dimensions d , there exists $N = N(d, \epsilon)$ so that any Banach space X of dimension N contains a subspace Y of dimension d which embeds into Hilbert space with distortion at most $1 + \epsilon$. (Finite distortion must hold uniformly at all scales, in contrast to the RIP, which ignores sufficiently small scales.) This is a fundamental result in geometric functional analysis, and has sophisticated variants in metric spaces, [2, 28].

It is interesting that the argument of Plan–Vershynin [19, §3.2] relies upon a variant of Dvoretzky’s Theorem and indeed ties improved bounds in Dvoretzky’s Theorem to improvements in one-bit RIP maps. In view of the connection between RIP properties in geometric discrepancy identified in this paper, there are new techniques that could be brought to bear on this question.

Geometric Interpretation. The results above can be interpreted as properties of about tessellations of the sphere \mathbb{S}^d induced by the hyperplanes $\{z^\perp : z \in Z\}$. The integer $N(d, \delta)$ is the smallest size of Z so that for all $x, y \in \mathbb{S}^d$, the proportion of hyperplanes from Z that separate x, y is bounded above and below by $d(x, y) \pm \delta$. This is the geometric language used by Plan–Vershynin [19], which indicates a connection with geometric discrepancy theory.

We point the reader to some recent papers which investigate integration on spheres and related geometrical questions: [1, 15, 33]

In this paper, we shall denote by σ the surface measure on the sphere, normalized so that $\sigma(\mathbb{S}^d) = 1$. Unnormalized (Hausdorff) measure on \mathbb{S}^d will be denoted by σ_d^* . We shall use the notation $\omega = \sigma_{d-1}^*(\mathbb{S}^{d-1})$ and $\Omega = \sigma_d^*(\mathbb{S}^d)$. In particular

$$\Omega = \frac{2\pi^{\frac{d+1}{2}}}{\Gamma(\frac{d+1}{2})},$$

and the ratio between these two, which will appear often, satisfies (see [26])

$$(1.8) \quad \frac{\omega}{\Omega} = \frac{\Gamma(\frac{d+1}{2})}{\Gamma(\frac{d}{2})\sqrt{\pi}} \leq \sqrt{\frac{d}{2\pi}}.$$

The notation $A \lesssim B$ means that $A \leq CB$ for some fixed constant $C > 0$. Occasionally, the implicit constant may depend on the dimension d (this will be made clear in the context), but it is always independent of N and δ .

1.1. Discrepancy. We phrase the RIP property in the language of geometric discrepancy theory on the sphere \mathbb{S}^d . Let $Z = \{z_1, \dots, z_N\}$ be an N -point subset of \mathbb{S}^d . The discrepancy of Z relative to a measurable subset $S \subset \mathbb{S}^d$ is

$$D(Z, S) = \frac{1}{N} \cdot \#\{Z \cap S\} - \sigma(S)$$

We define the extremal (L^∞) discrepancy of Z with respect to a family \mathcal{S} of measurable subsets of \mathbb{S}^d to be

$$(1.9) \quad D_{\mathcal{S}}(Z) = \sup_{S \in \mathcal{S}} |D(Z, S)|.$$

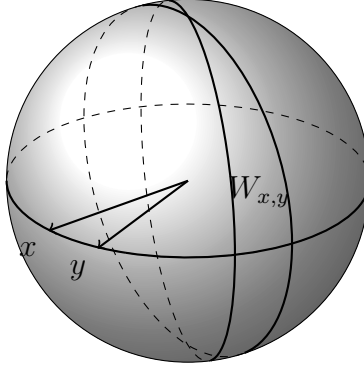


FIGURE 1. The spherical wedge W_{xy} .

If the family \mathcal{S} admits a natural measure then one may also replace the supremum above by an L^2 average, say. The main questions of discrepancy theory are: How small can discrepancy be? What are good or optimal point distributions? These questions have profound connections to approximation theory, probability, combinatorics, number theory, computer science, analysis, etc, see [7, 18, 27].

In this sense the quantity $\Delta_Z(x, y)$ defined in (1.4) clearly has a discrepancy flavor. In fact, (and this is perhaps the most important observation of the paper) the problem of uniform tessellations can actually be reformulated as a problem on geometric discrepancy with respect to *spherical wedges*.

Denote the set of normals of those hyperplanes that separate x and y by

$$(1.10) \quad W_{xy} = \{z \in \mathbb{S}^d : \text{sgn}(x \cdot z) \neq \text{sgn}(y \cdot z)\}$$

The letter W stands for *wedge*, since the set W_{xy} does in fact look like a spherical wedge, i.e. the subset of the sphere lying between the hyperplanes $x \cdot z = 0$ and $y \cdot z = 0$, see Figure 1.

It follows from the Crofton formula (1.1) that

$$\sigma(W_{xy}) = \mathbb{P}(z^\perp \text{ separates } x \text{ and } y) = d(x, y).$$

Therefore we can rewrite the quantity (1.4) as

$$\Delta_Z(x, y) = \frac{\#(Z \cap W_{xy})}{N} - \sigma(W_{xy}) = \frac{1}{N} \sum_{k=1}^N \mathbf{1}_{W_{xy}}(z_k) - \sigma(W_{xy}) = D(Z, W_{xy}).$$

This is the discrepancy of the N -point distribution Z with respect to the wedge W_{xy} .

The RIP property is the L^∞ discrepancy with respect to wedges. Indeed, according to definitions (1.3) and (1.9), the map φ_Z is a δ -RIP exactly when the quantity below is at most δ .

$$\|\Delta_Z(x, y)\|_\infty = \sup_{x, y \in \mathbb{S}^d} \left| \frac{\#(Z \cap W_{xy})}{N} - \sigma(W_{xy}) \right| = D_{\text{wedge}}(Z).$$

The problem of estimating $N(d, \delta)$ is thus simply inverse to obtaining discrepancy estimates in terms of N , and this is precisely the approach we shall take.

1.2. A point of reference: spherical cap discrepancy. We recall the classical results concerning the discrepancy for spherical caps. For $x \in \mathbb{S}^d$, and $t \in [-1, 1]$, let $C(x, t)$ be the spherical cap of height t centered at x , given by

$$C(x, t) = \{p \in \mathbb{S}^d : p \cdot x \geq t\}.$$

Denote the set of all spherical caps by \mathcal{C} . For an N -point set $Z \subset \mathbb{S}^d$ let

$$D_{\text{cap}}(Z) = \sup_{C \in \mathcal{C}} |D(Z, C)| = \sup_{C \in \mathcal{C}} \left| \frac{\#(Z \cap C)}{N} - \sigma(C) \right|$$

be the extremal discrepancy of Z with respect to spherical caps \mathcal{C} . The following classical results due to J. Beck [5, 6] yield almost precise information about the growth of this quantity in terms of N .

Beck’s Spherical Cap Discrepancy Theorem. *For dimensions $d \geq 2$, there holds*

Upper Bound: *There exists an N -point set $Z \subset \mathbb{S}^d$ with spherical cap discrepancy*

$$(1.11) \quad D_{\text{cap}}(Z) \lesssim N^{-\frac{1}{2} - \frac{1}{2d}} \sqrt{\log N}.$$

Lower Bound: *For any N -point set $Z \subset \mathbb{S}^d$ the spherical cap discrepancy satisfies*

$$(1.12) \quad D_{\text{cap}}(Z) \gtrsim N^{-\frac{1}{2} - \frac{1}{2d}}.$$

We will elaborate on the upper bound (1.11). It is proved using a construction known as *jittered sampling*, which produces a semi-random point set. We describe this construction in much detail in §2. Stating this result in [6] Beck just states that “using probabilistic ideas it is not hard to show” and refers to his paper [5], where this fact is proved for rotated rectangles, not spherical caps. (It is well known that jittered sampling is applicable in many geometric settings.) In the book [7] the algorithm is described in some more detail, but one of the key steps, namely regular equal-area partition of the sphere, is only postulated. This construction was only recently rigorously formalized and effective values of the underlying constants have been found [20, 26]. See §2.1 for further discussion.

It is generally believed that standard low-discrepancy sets, while providing good bounds with respect to the number of points N , yield very bad, often exponential, dependence on the dimension. However, as we shall see, it appears that for jittered sampling this behavior is quite reasonable (see also [29] for a discussion of a similar effect). This is consistent with the fact that this construction is intermediate between purely random and deterministic sets.

Since we are interested both in asymptotic and non-asymptotic regimes, we shall explore this construction (in the case of spherical wedges) very scrupulously tracing the dependence of the constant on the dimension.

The proof of the lower bound (1.12) is Fourier-analytic in nature and holds with the smaller L^2 average in place of the supremum,

$$D_{\text{cap}, L^2}(Z) = \left(\int_{-1}^1 \int_{\mathbb{S}^d} \left| \frac{\#(Z \cap C(x, t))}{N} - \sigma(C(x, t)) \right|^2 d\sigma(x) dt \right)^{1/2}.$$

More precisely, a stronger lower bound holds.

$$(1.13) \quad D_{\text{cap}, L^2}(Z) \gtrsim N^{-\frac{1}{2} - \frac{1}{2d}}.$$

This bound is sharp: the L^2 discrepancy of jittered sampling yields a bound akin to (1.11), but without $\sqrt{\log N}$.

Strikingly, minimizing the L^2 discrepancy is the same as maximizing the sum of pairwise distances between the vectors in Z , which is the main result of [35].

Stolarsky Invariance Principle 1.14. *In all dimensions $d \geq 2$, for any N -point set $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$, the following holds*

$$(1.15) \quad \frac{1}{c_d} [D_{\text{cap}, L^2}(Z)]^2 = \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \|x - y\| d\sigma(x) d\sigma(y) - \frac{1}{N^2} \sum_{i,j=1}^N \|z_i - z_j\|,$$

where $c_d = \frac{1}{2} \int_{\mathbb{S}^d} |p \cdot z| d\sigma(z)$.

The square of the L^2 discrepancy is exactly the difference between the continuous potential energy given by $\|x - y\|$ and the discrete energy induced by the points of Z . Alternate proofs of Stolarsky principle can be found in [9, 14].

1.3. Main results. Analogues of Beck's discrepancy estimates, Theorems 1.2 and Stolarsky invariance principle hold for spherical wedges W_{xy} . These in turn imply results for sign-linear RIP maps. Moreover, we shall explore the dependence of the upper estimates on the dimension d . Recall the definition of a wedge W_{xy} in (1.10) and set

$$D_{\text{wedge}}(Z) = \sup_{x,y \in \mathbb{S}^d} |D(Z, W_{xy})| = \sup_{x,y \in \mathbb{S}^d} \left| \frac{\#(Z \cap W_{xy})}{N} - \sigma(W_{xy}) \right|.$$

Theorem 1.16. *For all integers $d \geq 2$, there is a $B_d > 0$ so that for all integers $N \geq 1$,*

Upper Bound: *There exists a distribution of N points $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$ such that*

$$(1.17) \quad D_{\text{wedge}}(Z) \leq C_d N^{-\frac{1}{2} - \frac{1}{2d}} \sqrt{\log N}.$$

Provided $N \geq 100d$, we have $C_d \leq 20d^{\frac{3}{4} + \frac{1}{4d}}$.

Lower Bound: *For any $Z \subset \mathbb{S}^d$ with cardinality N ,*

$$(1.18) \quad D_{\text{wedge}}(Z) \geq B_d N^{-\frac{1}{2} - \frac{1}{2d}}.$$

A similar result (with different absolute constants, but the same exponents of d) holds for the implicit constants in Beck's spherical cap discrepancy estimate (1.11).

Both inequalities are known in a very similar geometric situation. It was proved by Blümlinger [11] that (1.18) holds for the discrepancy with respect to spherical "slices". For $x, y \in \mathbb{S}^d$ denote

$$S_{xy} = \{p \in \mathbb{S}^d : p \cdot x > 0, p \cdot y < 0\}.$$

In other words, the slice S_{xy} is a half of the wedge W_{xy} . It should be noted that the discrepancy with respect to slices is in fact a better measure of equidistribution on the sphere than the wedge discrepancy (the wedge discrepancy doesn't change if we move all points to the hemisphere $\{x \cdot p \geq 0\}$ by changing some points x to $-x$). Using jittered sampling in a manner almost identical to Beck's, Blümlinger showed that there exists $Z \subset \mathbb{S}^d$, $\#Z = N$, such that

$$D_{\text{slice}}(Z) = \sup_{x,y \in \mathbb{S}^d} |D(Z, S_{xy})| \lesssim N^{-\frac{1}{2} - \frac{1}{2d}} \sqrt{\log N}.$$

Like Beck's estimate, this bound did not say anything about the dependence of constants on the dimension. Without any regard for constants, the main estimate (1.17) of Theorem 1.16 follows immediately since

$$D(Z, W_{xy}) = D(Z, S_{xy}) + D(Z, S_{x,-y}), \text{ and hence } D_{\text{wedge}}(Z) \leq 2D_{\text{slice}}(Z).$$

An effective value of the constant C_d in Theorem 1.16, which is important for uniform tessellation and one-bit compressed sensing problems, requires much more delicate considerations and constructions, some of which only became available recently, see §2.1.

Blümlinger also showed that the lower bound (1.12) holds for the slice discrepancy. The proof uses spherical harmonics and is quite involved (Matoušek [27] writes that 'it would be interesting to find a simple proof'). In fact, it is proved that the L^2 -discrepancy for slices is bounded below by the L^2 -discrepancy for spherical caps, from which the result follows by Beck's estimate (1.13):

$$(1.19) \quad D_{\text{slice}}(Z) \gtrsim D_{\text{slice}, L^2}(Z) \gtrsim D_{\text{cap}, L^2}(Z) \gtrsim N^{-\frac{1}{2} - \frac{1}{2d}}.$$

The lower bound for spherical wedges can be deduced by the following symmetrization argument.

Proof of (1.18). For a point set $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$, consider its symmetrization, i.e. a $2N$ -point set $Z^* = Z \cup (-Z)$. It is easy to see that

$$D(Z, W_{xy}) = D(Z, S_{xy}) + D(Z, S_{x,-y}) = D(Z, S_{xy}) + D(-Z, S_{xy}) = 2D(Z^*, S_{xy}).$$

Therefore,

$$D_{\text{wedge}}(Z) \geq 2D_{\text{slice}}(Z^*) \gtrsim (2N)^{-\frac{1}{2} - \frac{1}{2d}},$$

which proves (1.18). □

Inverting the bounds of Theorems 1.16, one immediately obtains the first announced result (1.7), asymptotic bounds on the minimal dimension of a sign-linear δ -RIP from \mathbb{S}^d to the Hamming cube.

Theorem 1.20. *There exists an absolute constant $C > 0$ (independent of the dimension) such that in every dimension $d \geq 2$ and for every $\delta > 0$, the integer $N(d, \delta)$ of Definition 1.2 satisfies*

$$b_d \delta^{-2 + \frac{2}{d+1}} \leq N(d, \delta) \leq \max \left\{ 100d, C d^\alpha \delta^{-2 + \frac{2}{d+1}} \left(1 + \log d + \log \frac{1}{\delta} \right)^{\frac{d}{d+1}} \right\},$$

where $\alpha = \frac{5}{2} - \frac{2}{d+1}$, and $b_d > 0$.

The absolute constant C above can be taken to be e.g. $C = 4000$. Some details are given in the end of §2.3.

In a different vein, we also obtain a variant of the Stolarsky Invariance Principle (1.15).

Theorem 1.21 (Stolarsky principle for wedges). *For any finite set $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$, the following relation holds*

$$(1.22) \quad \|\Delta_Z(x, y)\|_2^2 = \frac{1}{N^2} \sum_{i,j=1}^N \left(\frac{1}{2} - d(z_i, z_j) \right)^2 - \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \left(\frac{1}{2} - d(x, y) \right)^2 d\sigma(x) d\sigma(y).$$

Minimizing the L^2 average of the wedge discrepancy associated to the tessellation of the sphere is thus equivalent to minimizing the discrete potential energy of Z induced by the potential $P(x, y) = \left(\frac{1}{2} - d(x, y) \right)^2$. Intuitively, one would like to make the elements of Z ‘as orthogonal as possible’ on the average.

First of all, this suggests natural candidates for tessellations that are good or optimal on the average, e.g., spherical codes (sets $X \subset \mathbb{S}^d$ such that all $x, y \in X$ satisfy $x \cdot y < \mu$ for some parameter $\mu \leq 1$), see [36, Chapter 5] and references therein, or equiangular lines (sets $X \subset \mathbb{S}^d$ such that all $x, y \in X$ satisfy $|x \cdot y| = \mu$ for some fixed $\mu \in [0, 1)$), see [17].

This also brings up connections to frame theory. Benedetto and Fickus [8] proved that a set $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$ forms a normalized tight frame (i.e. there exists a constant $A > 0$ such that for every $x \in \mathbb{R}^{d+1}$ an analog of Parseval’s identity holds: $A\|x\|^2 = \sum_{i=1}^N |x \cdot z_i|^2$) if and only if Z is a minimizer of a discrete energy known as the *total frame potential*:

$$TP(Z) = \sum_{i,j=1}^N |z_i \cdot z_j|^2,$$

which looks unmistakably similar to the discrete energy on the right-hand side of (1.22).

It is not known yet whether the minimizers of (1.22) admit a similar geometric or functional-analytic characterization, or if some of the known distributions yield reasonable values for this energy. These are interesting questions to be addressed in future research. We prove Theorem 1.21 in §3.

2. JITTERED SAMPLING

Jittered (or stratified) sampling in discrepancy theory and statistics can be viewed as a semi-random construction, somewhat intermediate between the purely random Monte Carlo algorithms and the purely deterministic low discrepancy point sets. It is easy to describe the main idea in just a few words: initially, the ambient manifold (cube, torus, sphere etc) is subdivided into N regions of equal volume and (almost) equal diameter, then a point is chosen uniformly at random in each of these pieces, independently of others.

Intuitively, this construction guarantees that the arising point set is fairly well distributed (there are no clusters or large gaps). Amazingly, it turns out that in many situations this distribution yields nearly optimal discrepancy (while purely random constructions are far from optimal, and deterministic sets are hard to construct). As mentioned before, the construction in Theorem 1.2 is precisely the jittered sampling. It differs from the corresponding lower bound only by a factor of $\sqrt{\log N}$, which is a result of the application of large deviation inequalities. If one replaces the L^∞ norm of the discrepancy by L^2 , jittered sampling actually easily gives the sharp upper bound (without $\sqrt{\log N}$). Similar phenomena persist in other situations (discrepancy with respect to balls or rotated rectangles in the unit cube, slices on the sphere etc).

Jittered sampling is very well described in classical references on discrepancy theory, such as [7, 18, 27]. However, since the spherical case possesses certain subtleties, and, in addition, we want to trace the dependence of the constants on the dimension, we shall describe the construction in full detail. Besides, this procedure will also yield quantitative bounds on the constant in the classical spherical caps discrepancy bound, Lemma 1.2.

In order to make the construction precise we need to introduce two notions: *equal-area partitions with bounded diameters* and *approximating families*.

2.1. Regular partitions of the sphere. Let $S_i \subset \mathbb{S}^d$, $i = 1, 2, \dots, N$. We say that $\{S_i\}_{i=1}^N$ is a partition of the sphere if \mathbb{S}^d is a disjoint (up to measure zero) union of these sets, i.e.

$$\mathbb{S}^d = \bigcup_{i=1}^N S_i \text{ and } \sigma(S_i \cap S_j) = 0 \text{ for } i \neq j.$$

Definition 2.1. Let $\mathcal{S} = \{S_i\}_{i=1}^N$ be a partition of \mathbb{S}^d . We call it an *equal-area partition* if $\sigma(S_i) = \frac{1}{N}$ for each $i = 1, \dots, N$.

Definition 2.2. Let $\mathcal{S} = \{S_i\}_{i=1}^N$ be an equal-area partition of \mathbb{S}^d , and fix $K_d > 0$. We say that it is a *regular partition* (or, an *equal area partition with bounded diameters*) if for every $i = 1, \dots, N$,

$$\text{diam}(S_i) \leq K_d N^{-\frac{1}{d}}.$$

In the case of the unit cube $[0, 1)^d$, regular partitions are extremely easy to construct. Indeed, for $N = M^d$, one can simply take disjoint squares of side length $M^{-1} = N^{-1/d}$. The situation is much more complicated for the sphere \mathbb{S}^d . Nevertheless, we have this explicit upper bound on the constant K_d above.

Theorem 2.3. [Leopardi [26]] For all $N \in \mathbb{N}$ there exist regular partitions $\{S_i\}_{i=1}^N$ of \mathbb{S}^d with the constant K_d given by

$$(2.4) \quad K_d = 8 \left(\frac{\Omega d}{\omega} \right)^{\frac{1}{d}},$$

where as before Ω is the d -dimensional Lebesgue surface measure of \mathbb{S}^d , and ω is the $(d-1)$ -dimensional measure of \mathbb{S}^{d-1} .

Admittedly, Leopardi states the result without the specific value of the constant K_d . However, it can be easily extracted from the proof, see page 9 in [26].

The history of this issue (as described in [25]) is interesting: Stolarsky [35] asserts the existence of regular partitions of \mathbb{S}^d for all $d \geq 2$, but offers no construction or proof of this fact. Later, Beck and Chen [7] quote Stolarsky, and Bourgain and Lindenstrauss [13] quote Beck and Chen. A complete construction of a regular partition of the sphere in arbitrary dimension was given by Feige and Schechtman [20], and Leopardi [26] found an effective value of the constant in their construction, which we quote above.

2.2. Approximating families. We approximate infinite family of sets (e.g., all spherical caps, or wedges) by finite families. This will facilitate the use of a union bound estimate in the next section.

Definition 2.5. Let \mathcal{S} and \mathcal{Q} be two collections of subsets of \mathbb{S}^d . We say that \mathcal{Q} is an ε -approximating family (also known as ε -bracketing) for \mathcal{S} if for each $S \in \mathcal{S}$ there exist sets $A, B \in \mathcal{Q}$ such that

$$A \subset S \subset B \quad \text{and} \quad \sigma(B \setminus A) < \varepsilon.$$

It is easy to see that for any N -point set Z in \mathbb{S}^d , if S, A, B are as in the definition above then the discrepancies of Z with respect to these sets satisfy

$$(2.6) \quad |D(Z, S)| \leq \max\{|D(Z, A)|, |D(Z, B)|\} + \varepsilon.$$

Hence $D_{\mathcal{S}}(Z) \leq D_{\mathcal{Q}}(Z) + \varepsilon$. Thus for $\varepsilon \leq N^{-1}$, the discrepancy with respect to the original family is of the same order as the discrepancy with respect to the ε -approximating family.

Constructions of finite approximating families are obvious in some cases, e.g. axis-parallel boxes in the unit cube or spherical caps: just take the same sets with rational parameters with small denominators.

For the spherical wedges, which is our case of interest, we have the following Lemma.

Lemma 2.7. For any $0 < \varepsilon < 1$, and integers $d \geq 1$, there is an approximating family \mathcal{Q} for the collection of spherical wedges $\{W_{x,y} : x, y \in \mathbb{S}^d\}$ with

$$(2.8) \quad \#\mathcal{Q} \leq (Cd)^{d+1} \varepsilon^{-2(d+1)},$$

where $0 < C \leq 82$ is an absolute constant.

Proof. We construct two separate families: one for interior and one for exterior approximation of the spherical wedges. Let $\mathcal{N}(\varepsilon)$ be the covering number of \mathbb{S}^d with respect to the Euclidean metric, in other words, the cardinality of the smallest set \mathcal{H}_ε such that for each $x \in \mathbb{S}^d$ there exists $z \in \mathcal{H}_\varepsilon$ with $\|x - z\| \leq \varepsilon$.

A simple volume argument (see e.g. [38]) shows that

$$\mathcal{N}(\varepsilon) \leq \left(1 + \frac{2}{\varepsilon}\right)^{d+1} \leq \left(\frac{4}{\varepsilon}\right)^{d+1}.$$

(More precise estimates can be obtained, in particular by using d -dimensional, rather than $(d+1)$ -dimensional volume arguments, but this will suffice for our purposes).

We shall construct an ε -approximating family as follows. Start with an γ -net \mathcal{H}_γ of size $\mathcal{N}(\gamma)$, where $\gamma > 0$ is to be specified. For $x, y \in \mathbb{S}^d$, define the exterior enlargement and interior reduction of W_{xy} as

$$\begin{aligned} W_{xy}^{\text{ext}}(\gamma) &= \{p \in \mathbb{S}^d : p \cdot x \geq -\gamma, p \cdot y \leq \gamma\} \cup \{p \in \mathbb{S}^d : p \cdot x \leq \gamma, p \cdot y \geq -\gamma\} \supset W_{xy} \\ W_{xy}^{\text{int}}(\gamma) &= \{p \in \mathbb{S}^d : p \cdot x \geq \gamma, p \cdot y \leq -\gamma\} \cup \{p \in \mathbb{S}^d : p \cdot x \leq -\gamma, p \cdot y \geq \gamma\} \subset W_{xy}. \end{aligned}$$

We claim that the collection

$$\mathcal{Q} = \{W_{xy}^{\text{int}}(\gamma) : x, y \in \mathcal{H}_\gamma\} \cup \{W_{xy}^{\text{ext}}(\gamma) : x, y \in \mathcal{H}_\gamma\}$$

forms an approximating family for the set of all wedges $\{W_{xy} : x, y \in \mathbb{S}^d\}$. Indeed, let $x', y' \in \mathbb{S}^d$. Choose $x, y \in \mathcal{H}_\gamma$ so that $\|x - x'\| < \gamma$, $\|y - y'\| \leq \gamma$. Then it is easy to see that $W_{xy}^{\text{int}} \subset W_{x'y'} \subset W_{xy}^{\text{ext}}$. Indeed, e.g. if $p \cdot x' \geq 0$, then $p \cdot x = p \cdot x' - p \cdot (x' - x) \geq -\gamma$, the rest is similar.

Moreover, it is easy to see that the normalized measure of a ‘tropical belt’ around the equator satisfies

$$\sigma(\{p \in \mathbb{S}^d : |p \cdot x| \leq \gamma\}) \leq \frac{2\gamma\omega}{\Omega}.$$

Therefore we can estimate

$$\sigma(W_{xy}^{\text{int}}(\gamma) \setminus W_{xy}^{\text{int}}(\gamma)) \leq \frac{4\omega\gamma}{\Omega},$$

hence we have an ε -approximating family with $\varepsilon = \frac{4\omega\gamma}{\Omega}$, i.e. $\gamma = \frac{\Omega\varepsilon}{4\omega}$.

The cardinality of this family satisfies the bound

$$\#\mathcal{Q} = 2(\mathcal{N}(\gamma))^2 \leq 2\left(\frac{4}{\gamma}\right)^{2(d+1)} = 2^{8d+9} \left(\frac{\omega}{\Omega}\right)^{2(d+1)} \cdot \varepsilon^{-2(d+1)} \leq (Cd)^{d+1} \varepsilon^{-2(d+1)},$$

where $C > 0$ is an absolute constant which can be taken to be, e.g. $C = 82$, and we have used the standard fact (1.8). □

2.3. The spherical wedge discrepancy of jittered sampling. Proof of Theorem 1.16. The algorithm, which we describe for the case of spherical wedges, is generic and applies to many other situations. We shall need the following version of the classical Chernoff–Hoeffding large deviation bound (see e.g. [18, 27])

Lemma 2.9. *Let $p_i \in [0, 1]$, $i = 1, 2, \dots, m$. Consider centered independent random variables X_i , $i = 1, \dots, m$ such that $\mathbb{P}(X_i = -p_i) = 1 - p_i$ and $\mathbb{P}(X_i = 1 - p_i) = p_i$. Let $X = \sum_{i=1}^m X_i$. Then for any $\lambda > 0$*

$$(2.10) \quad \mathbb{P}(|X| > \lambda) < 2 \exp\left(-\frac{2\lambda^2}{m}\right).$$

We start with a regular partition $\{S_i\}_{i=1}^N$ of the sphere as described in §2.1, i.e. $\mathbb{S}^d = \cup_{i=1}^N S_i$, $\sigma(S_i \cap S_j) = 0$ for $i \neq j$, $\sigma(S_i) = 1/N$, and $\text{diam}(S_i) \leq K_d N^{-1/d}$ for all $i = 1, \dots, d$.

We now construct the set $Z = \{z_1, \dots, z_N\}$ by choosing independent random points $z_i \in S_i$ according to the uniform distribution on S_i , i.e. $N \cdot \sigma|_{S_i}$.

Let \mathcal{Q} be a $1/N$ -approximating family for the family \mathcal{R} of interest, in our case the family of spherical wedges $\{W_{xy} : x, y \in \mathbb{S}^d\}$. The size of this family, as discussed in §2.2, satisfies $\#\mathcal{Q} \leq A_d N^{\alpha_d}$. According to (2.8) we may take $A_d = (Cd)^{d+1}$ and $\alpha_d = 2(d+1)$.

Consider a single set $Q \in \mathcal{Q}$. It is easy to see that for those $i = 1, \dots, N$, for which $S_i \cap \partial Q = \emptyset$ (S_i lies completely inside or completely outside of Q), the input of z_i and S_i to the discrepancy of Z with respect to Q is zero. In other words,

$$(2.11) \quad D(Z, Q) = \frac{1}{N} \sum_{i: S_i \cap \partial Q \neq \emptyset} \mathbf{1}_Q(z_i) - \sigma(S_i \cap Q) = \frac{1}{N} \sum_{i=1}^m X_i,$$

where X_i are exactly as in Lemma 2.9 with $p_i = N \cdot \sigma(S_i \cap Q)$, and $m \leq M$, where M is the maximal number of sets S_i that may intersect the boundary of any element of \mathcal{Q} .

It is now straightforward to estimate M for spherical wedges. Let $\varepsilon = K_d N^{-1/d}$. Since every S_i has diameter at most ε , all the sets S_i which intersect ∂Q are contained in the

set $\partial Q + \varepsilon B$, where B is the unit ball. Recall that σ_d^* denotes the unnormalized Lebesgue measure on the sphere, and that we defined $\Omega = \sigma_d^*(\mathbb{S}^d)$ and $\omega = \sigma_{d-1}^*(\mathbb{S}^{d-1})$. We then have

$$M \cdot \frac{\Omega}{N} \leq \sigma_d^*(\partial Q + \varepsilon B) \leq \sigma_{d-1}^*(\partial Q) \cdot 2\varepsilon \leq 8K_d N^{-1/d} \omega.$$

Hence, invoking the diameter bounds for the regular partition (2.4), we find that

$$M \leq \frac{8K_d \omega}{\Omega} \cdot N^{1-\frac{1}{d}} \leq 64d^{\frac{1}{d}} \left(\frac{\omega}{\Omega} \right)^{1-\frac{1}{d}} N^{1-\frac{1}{d}}.$$

Choosing the parameter $\lambda = (\alpha_d \cdot M)^{\frac{1}{2}} \sqrt{\log N}$, then invoking the representation (2.11) and the large deviation estimate (2.10), we find that for any given $Q \in \mathcal{Q}$

$$\mathbb{P}(|D(Z, Q)| > \lambda/N) = \mathbb{P}(|X| > \lambda) \leq 2N^{-2\alpha_d}.$$

Since $\#Q_d \leq A_d N^{\alpha_d}$, the union bound yields

$$\mathbb{P}(|D(Z, Q)| > \lambda/N \text{ for at least one } Q \in \mathcal{Q}) \leq 2A_d N^{-\alpha_d} < 1,$$

whenever $N > (2A_d)^{1/\alpha_d}$. Therefore, for such N , there exists Z such that

$$\sup_{Q \in \mathcal{Q}} |D(Z, Q)| \leq N^{-1} (\alpha_d M)^{\frac{1}{2}} \sqrt{\log N} \leq 8\sqrt{\alpha_d} d^{\frac{1}{2d}} \left(\frac{\omega}{\Omega} \right)^{\frac{1}{2}-\frac{1}{2d}} N^{-\frac{1}{2}-\frac{1}{2d}} \sqrt{\log N},$$

i.e. the discrepancy estimate of the form (1.17) holds for each member of the approximating family $Q \in \mathcal{Q}$ with constant $8\sqrt{\alpha_d} d^{\frac{1}{2d}} \left(\frac{\omega}{\Omega} \right)^{\frac{1}{2}-\frac{1}{2d}}$ for $N > (2A_d)^{1/\alpha_d}$. Since this constant is greater than one, the right-hand side is greater than $\frac{1}{N}$ for all N . Thus according to (2.6), the discrepancy estimate (1.17) holds for all sets W_{xy} , $x, y \in \mathbb{S}^d$ with twice the constant.

Recalling that $\alpha_d = 2(d+1)$ and $A_d = (Cd)^{d+1}$ and the fact that $\frac{\omega}{\Omega} \leq \sqrt{\frac{d}{2\pi}}$, we find that the constant is at most $C_d = 20d^{\frac{3}{4}+\frac{1}{4d}}$ whenever $N \geq 100d$. This finishes the proof of Theorem 1.16. \square

Proof of Theorem 1.20. It is a straightforward, but tedious task to check that if $N \geq 100d$ and

$$N > 400d^\gamma \delta^{-\frac{2d}{d+1}} \left((d+1) \log(400d^\gamma) + 2d \log \frac{1}{\delta} \right)^{\frac{d}{d+1}},$$

where $\gamma = \frac{3}{2} - \frac{1}{d+1}$, one has $20d^{\frac{3}{4}+\frac{1}{4d}} N^{-\frac{1}{2}-\frac{1}{2d}} \sqrt{\log N} < \delta$. Therefore, with positive probability jittered sampling with N points yields a δ -uniform tessellation. It is easy to see that the right-hand side in the equation above is bounded by $4000d^\alpha \delta^{-2+\frac{2}{d+1}} \left(1 + \log d + \log \frac{1}{\delta} \right)^{\frac{d}{d+1}}$, where $\alpha = \frac{5}{2} - \frac{2}{d+1}$, which proves Theorem 1.20.

3. STOLARSKY PRINCIPLE FOR THE WEDGE DISCREPANCY.

We now turn to the proof of Stolarsky principle for tessellations, Theorem 1.21. Recall that the L^2 norm of the function $\Delta_Z(x, y)$ for a set $Z \subset \mathbb{S}^d$ is

$$(3.1) \quad \|\Delta_Z(x, y)\|_2^2 = \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \left(\frac{1}{N} \sum_{k=1}^N \mathbf{1}_{W_{xy}}(z_k) - \sigma(W_{xy}) \right)^2 d\sigma(x) d\sigma(y).$$

The proof is quite elementary in nature and conforms to a standard algorithm of many similar problems: we square out the expression above, and the cross terms yield the discrete potential energy of the interactions of points of Z . The idea is generally quite fruitful. Torquato [37] applies this approach to many questions of discrete geometric optimization, such as packings, coverings etc (both theoretically and numerically) to recast them as energy-minimization problems.

Proof of Theorem 1.21. We recall that $\sigma(W_{xy}) = d(x, y)$ and notice that we can write (up to sets of measure zero)

$$\mathbf{1}_{W_{xy}}(z_k) = \mathbf{1}_{\{\text{sgn}(x \cdot z_k) \neq \text{sgn}(y \cdot z_k)\}}(z_k) = \frac{1}{2} \left(1 - \text{sgn}(x \cdot z_k) \cdot \text{sgn}(y \cdot z_k) \right),$$

therefore, using (3.1), we have

$$(3.2) \quad \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \Delta_Z(x, y)^2 d\sigma(x) d\sigma(y) = \frac{1}{4N^2} \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \sum_{i,j=1}^N \left(1 - \text{sgn}(x \cdot z_i) \text{sgn}(y \cdot z_i) \right) \left(1 - \text{sgn}(x \cdot z_j) \text{sgn}(y \cdot z_j) \right) d\sigma(x) d\sigma(y)$$

$$(3.3) \quad - \frac{2}{N} \sum_{k=1}^N \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \mathbf{1}_{W_{xy}}(z_k) \cdot d(x, y) d\sigma(x) d\sigma(y)$$

$$(3.4) \quad + \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} d(x, y)^2 d\sigma(x) d\sigma(y).$$

The most interesting term is the first one (3.2). Using the obvious fact that the integral $\int_{\mathbb{S}^d} \text{sgn}(p \cdot x) d\sigma(x) = 0$ for any $p \in \mathbb{S}^d$, we reduce this term to

$$\frac{1}{4} + \frac{1}{4N^2} \sum_{i,j=1}^N \left(\int_{\mathbb{S}^d} \text{sgn}(x \cdot z_i) \cdot \text{sgn}(x \cdot z_j) d\sigma(x) \right)^2 = \frac{1}{4} + \frac{1}{N^2} \sum_{i,j=1}^N \left(\frac{1}{2} - d(z_i, z_j) \right)^2,$$

where the last line is obtained as follows. Rewrite the integrand as $\text{sgn}(x \cdot z_i) \text{sgn}(x \cdot z_j) = 1 - 2\mathbf{1}_{W_{z_i z_j}}(x)$, therefore

$$\int_{\mathbb{S}^d} \text{sgn}(x \cdot z_i) \text{sgn}(x \cdot z_j) d\sigma(x) = 1 - 2 \int_{\mathbb{S}^d} \mathbf{1}_{W_{z_i z_j}}(x) d\sigma(x) = 1 - 2d(z_i, z_j).$$

We shall see that in the second term (3.3) one can easily replace the discrete average over $z_k \in Z$ over the continuous average over $p \in \mathbb{S}^d$, which is simpler to handle. Indeed, notice that by rotational invariance the integrand in (3.3) does not depend on the particular choice of $z_k \in \mathbb{S}^d$. Therefore, for an arbitrary pole $p \in \mathbb{S}^d$ we can write

$$\frac{2}{N} \sum_{k=1}^N \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \mathbf{1}_{W_{xy}}(z_k) \cdot d(x, y) \, d\sigma(x) \, d\sigma(y) = 2 \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \mathbf{1}_{W_{xy}}(p) \cdot d(x, y) \, d\sigma(x) \, d\sigma(y)$$

Invoking rotational symmetry again, we see that the integral above may be replaced by the average over $p \in \mathbb{S}^d$:

$$\begin{aligned} 2 \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \mathbf{1}_{W_{xy}}(p) \cdot d(x, y) \, d\sigma(x) \, d\sigma(y) &= 2 \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \mathbf{1}_{W_{xy}}(p) \cdot d(x, y) \, d\sigma(x) \, d\sigma(y) \, d\sigma(p) \\ &= 2 \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \left[\int_{\mathbb{S}^d} \mathbf{1}_{W_{xy}}(p) \, d\sigma(p) \right] \cdot d(x, y) \, d\sigma(x) \, d\sigma(y) = 2 \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} d(x, y)^2 \, d\sigma(x) \, d\sigma(y), \end{aligned}$$

thus the term has the same form as the last one (3.4). Putting this together we find that

$$\|\Delta_Z(x, y)\|_2^2 = \frac{1}{N^2} \sum_{i,j=1}^N \left(\frac{1}{2} - d(z_i, z_j) \right)^2 + \frac{1}{4} - \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} d(x, y)^2 \, d\sigma(x) \, d\sigma(y).$$

Observing that $\int_{\mathbb{S}^d} d(x, y) \, d\sigma(x) = \frac{1}{2}$ and hence

$$\int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \left(\frac{1}{2} - d(x, y) \right)^2 \, d\sigma(x) \, d\sigma(y) = \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} d(x, y)^2 \, d\sigma(x) \, d\sigma(y) - \frac{1}{4},$$

we arrive to the desired conclusion (1.22):

$$(3.5) \quad \|\Delta_Z(x, y)\|_2^2 = \frac{1}{N^2} \sum_{i,j=1}^N \left(\frac{1}{2} - d(z_i, z_j) \right)^2 - \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \left(\frac{1}{2} - d(x, y) \right)^2 \, d\sigma(x) \, d\sigma(y). \quad \square$$

3.1. L^2 discrepancy for random tessellations. Stolarsky principle provides a very simple way to compute exactly the expected value of the square of the L^2 discrepancy. Assume that the set $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$ is random and compute the expectation of $\|\Delta_Z(x, y)\|_2^2$. Obviously, for a typical point set Z and a typical wedge W_{xy} the discrepancy is of the order $1/\sqrt{N}$, therefore this expected value naturally behaves as $\mathcal{O}(1/N)$. We compute its value precisely.

Lemma 3.6. *Let $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$ consist of N i.i.d. uniformly distributed points on the sphere. Then*

$$\mathbb{E}_Z \|\Delta_Z(x, y)\|_2^2 = \frac{1}{N} \cdot \left(\frac{1}{2} - V_d \right).$$

TABLE 1. The values of V_d

d	$d = 2$	$d = 3$	$d = 4$	$d = 5$	$d = 6$
V_d	$\frac{1}{2} - \frac{2}{\pi^2}$	$\frac{1}{3} - \frac{1}{2\pi^2}$	$\frac{1}{2} - \frac{20}{9\pi^2}$	$\frac{1}{3} - \frac{5}{8\pi^2}$	$\frac{1}{2} - \frac{518}{225\pi^2}$

Proof. We shall need the quantity that already arose in the computations above, namely the second moment of the geodesic distance, i.e. the expected value of the square of the geodesic distance between two random points on the sphere

$$V_d = \mathbb{E}_{xy} d(x, y)^2 = \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} d(x, y)^2 d\sigma(x) d\sigma(y).$$

It is obvious that $\mathbb{E}_{xy} d(x, y) = \frac{1}{2}$ and hence $\mathbb{E}_{xy} \left(\frac{1}{2} - d(x, y) \right)^2 = V_d - \frac{1}{4}$. We use the final form of the Stolarsky principle (3.5) to find the value of $\mathbb{E}_Z \|\Delta_Z(x, y)\|_2^2$. We separate the off-diagonal and diagonal terms in the discrete part of (3.5) to obtain

$$\begin{aligned} \mathbb{E}_Z \|\Delta_Z(x, y)\|_2^2 &= \frac{1}{N^2} \sum_{i,j=1}^N \mathbb{E}_{z_i, z_j} \left(\frac{1}{2} - d(z_i, z_j) \right)^2 - \left(V_d - \frac{1}{4} \right) \\ &= \frac{1}{N^2} \cdot (N^2 - N) \cdot \left(V_d - \frac{1}{4} \right) + \frac{1}{N^2} \cdot N \cdot \frac{1}{4} - \left(V_d - \frac{1}{4} \right) \\ &= \frac{1}{N} \cdot \left(\frac{1}{2} - V_d \right), \end{aligned}$$

which finishes the proof. \square

Finally, we take a closer look at the expected value of the square of the geodesic distance V_d . We remark that it can be written as

$$V_d = \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} d(x, y)^2 d\sigma(x) d\sigma(y) = \frac{1}{\pi^2} \cdot \frac{\omega}{\Omega} \int_0^\pi \phi^2 (\sin \phi)^{d-1} d\phi,$$

where ω is the surface area of \mathbb{S}^{d-1} . For any given value of $d \geq 3$, the integrals above may be evaluated directly, although no simple closed form expression seems to be available. In Table 1 we list the values of V_d in low dimensions.

In the case of spherical cap discrepancy, a computation similar to Lemma 3.6 is even simpler. It yields:

Lemma 3.7. *Let $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$ consist of N i.i.d. uniformly distributed points on the sphere. Then*

$$\mathbb{E}_Z D_{\text{cap}, L^2}^2 = \frac{U_d}{N},$$

where $U_d = \mathbb{E}_{x, y \in \mathbb{S}^d} \|x - y\|$.

Indeed, using the original Stolarsky principle, Theorem 1.14, one gets

$$\mathbb{E}_Z D_{\text{cap}, L^2}^2 = \frac{1}{N^2} \sum_{i,j=1}^N \mathbb{E}_{z_i, z_j} \|z_i - z_j\| - U_d = \frac{N^2 - N}{N^2} U_d - U_d = \frac{U_d}{N}.$$

3.2. L^2 wedge discrepancy for jittered sampling. Stolarsky principle (3.5) allows one to easily prove that jittered sampling yields optimal order of the L^2 wedge discrepancy.

Lemma 3.8. *Let $Z = \{z_1, \dots, z_N\} \subset \mathbb{S}^d$, $N \in \mathbb{N}$, be a point set constructed by jittered sampling corresponding to a regular partition of the sphere with constant K_d . Then*

$$\mathbb{E}_Z \|\Delta_Z(x, y)\|_2^2 \leq K_d N^{-1-\frac{1}{d}}.$$

A matching lower bound for arbitrary N -point sets is known for caps and slices and can be easily generalized to wedges, see (1.19) and the discussion immediately thereafter.

Proof. We notice that for $i \neq j$ we have $\mathbb{E} \left(\frac{1}{2} - d(z_i, z_j) \right)^2 = N^2 \int_{S_i} \int_{S_j} \left(\frac{1}{2} - d(x, y) \right)^2 d\sigma(x) d\sigma(y)$, while for $i = j$ one simply gets $\frac{1}{4}$. Therefore,

$$\begin{aligned} \mathbb{E}_Z \|\Delta_Z(x, y)\|_2^2 &= \frac{1}{N^2} \sum_{i,j=1}^N \mathbb{E}_{z_i, z_j} \left(\frac{1}{2} - d(z_i, z_j) \right)^2 - \int_{\mathbb{S}^d} \int_{\mathbb{S}^d} \left(\frac{1}{2} - d(x, y) \right)^2 d\sigma(x) d\sigma(y) \\ &= \sum_{i=1}^N \int_{S_i} \int_{S_i} \left(d(x, y) - d^2(x, y) \right) d\sigma(x) d\sigma(y) \leq \sum_{i=1}^N K_d N^{-\frac{1}{d}} \cdot \frac{1}{N^2} = N^{-1-\frac{1}{d}}, \end{aligned}$$

since $d(x, y) - d^2(x, y) \leq d(x, y) \leq \|x - y\| \leq K_d N^{-1/d}$ for $x, y \in S_i$. \square

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SCHOOL OF MATHEMATICS, UNIVERSITY OF MINNESOTA, MINNEAPOLIS MN 55455, USA
E-mail address: dbilyk@math.umn.edu

SCHOOL OF MATHEMATICS, GEORGIA INSTITUTE OF TECHNOLOGY, ATLANTA GA 30332, USA
E-mail address: lacey@math.gatech.edu